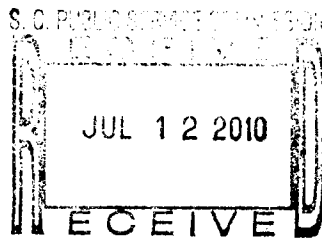


STATE OF SOUTH CAROLINA

(Caption of Case)



224783
BEFORE THE
PUBLIC SERVICE COMMISSION
OF SOUTH CAROLINA

COVER SHEET

DOCKET
NUMBER: 2001 - 410 - G

(Please type or print)

Submitted by: Piedmont Natural Gas

Address: PO Box 33068

Charlotte, NC 28233

SC Bar Number: _____

Telephone: 704-731-4560

Fax: 704-364-1395

Other: _____

Email: jenny.furr@piedmontng.com

NOTE: The cover sheet and information contained herein neither replaces nor supplements the filing and service of pleadings or other papers as required by law. This form is required for use by the Public Service Commission of South Carolina for the purpose of docketing and must be filled out completely.

DOCKETING INFORMATION (Check all that apply)

☐ Emergency Relief demanded in petition

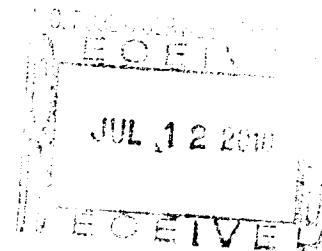
☐ Request for item to be placed on Commission's Agenda expeditiously

☒ Other: Monthly Analysis of Deferred Account - Hedging Program

INDUSTRY (Check one)	NATURE OF ACTION (Check all that apply)		
<input type="checkbox"/> Electric	<input type="checkbox"/> Affidavit	<input type="checkbox"/> Letter	<input type="checkbox"/> Request
<input type="checkbox"/> Electric/Gas	<input type="checkbox"/> Agreement	<input type="checkbox"/> Memorandum	<input type="checkbox"/> Request for Certification
<input type="checkbox"/> Electric/Telecommunications	<input type="checkbox"/> Answer	<input type="checkbox"/> Motion	<input type="checkbox"/> Request for Investigation
<input type="checkbox"/> Electric/Water	<input type="checkbox"/> Appellate Review	<input type="checkbox"/> Objection	<input type="checkbox"/> Resale Agreement
<input type="checkbox"/> Electric/Water/Telecom.	<input type="checkbox"/> Application	<input type="checkbox"/> Petition	<input type="checkbox"/> Resale Amendment
<input type="checkbox"/> Electric/Water/Sewer	<input type="checkbox"/> Brief	<input type="checkbox"/> Petition for Reconsideration	<input type="checkbox"/> Reservation Letter
<input checked="" type="checkbox"/> Gas	<input type="checkbox"/> Certificate	<input type="checkbox"/> Petition for Rulemaking	<input type="checkbox"/> Response
<input type="checkbox"/> Railroad	<input type="checkbox"/> Comments	<input type="checkbox"/> Petition for Rule to Show Cause	<input type="checkbox"/> Response to Discovery
<input type="checkbox"/> Sewer	<input type="checkbox"/> Complaint	<input type="checkbox"/> Petition to Intervene	<input type="checkbox"/> Return to Petition
<input type="checkbox"/> Telecommunications	<input type="checkbox"/> Consent Order	<input type="checkbox"/> Petition to Intervene Out of Time	<input type="checkbox"/> Stipulation
<input type="checkbox"/> Transportation	<input type="checkbox"/> Discovery	<input type="checkbox"/> Prefiled Testimony	<input type="checkbox"/> Subpoena
<input type="checkbox"/> Water	<input type="checkbox"/> Exhibit	<input type="checkbox"/> Promotion	<input type="checkbox"/> Tariff
<input type="checkbox"/> Water/Sewer	<input type="checkbox"/> Expedited Consideration	<input type="checkbox"/> Proposed Order	<input type="checkbox"/> Other: _____
<input type="checkbox"/> Administrative Matter	<input type="checkbox"/> Interconnection Agreement	<input type="checkbox"/> Protest	
<input type="checkbox"/> Other: _____	<input type="checkbox"/> Interconnection Amendment	<input type="checkbox"/> Publisher's Affidavit	
	<input type="checkbox"/> Late-Filed Exhibit	<input checked="" type="checkbox"/> Report	

Print Form

Reset Form



July 9, 2010

Ms. Jocelyn Boyd
Interim Chief Clerk and Administrator
Public Service Commission of South Carolina
101 Executive Center Drive, Suite 100
Columbia, South Carolina 29210

Re: Docket No. 2001-410-G.

Dear Ms. Boyd:

Enclosed is Piedmont's Deferred Account-Hedging Program report for the period end April 30, 2010.

If you have any questions, please feel free to contact me.

Sincerely,

A handwritten signature in black ink, appearing to read "Jenny Furr".

Jenny Furr
Manager-Regulatory Reporting
704-731-4560
Jenny.Furr@Piedmontng.com

Enclosures

C: ORS

Piedmont Natural Gas
Reconciliation of ADM statement to SC Hedging Activity and Recon
April-10

	17	A
		A
	17	Σ of A's
	15.50	Commission and Fees rate
(2)	263.50	Total Commission and Fees (Expenditures)

	58,063.50	B
		B
	58,063.50	Σ of B's
(2)	263.50	Less: Fees (Expenditures)
(1)	57,800.00	Option Premium

Activity in Account		
Debits	Credits	
	193,875.50	C
D 389,376.00		
D 393,489.00		
	339,038.00	C
	195.48	C
	147,716.00	C
	197,091.52	C
D 211,691.00		
D 227,038.00		
	366,610.00	C
D 105,846.00		
	158,395.00	C
D 344,249.00		
D 228,763.00		
D 596,904.00		
D 129,343.00		
D 58,063.50		
	588,342.00	C
Σ of D's 2,684,762.50	1,991,263.50	Σ of C's
	1,991,263.50	Σ of C's
	(2,684,762.50)	Σ of D's
	(693,499.00)	P&L and Cash Activity per ADM statement
	(193,875.50)	Reverse ADM accrued 3/10
	141,197.50	ADM accrual in 4/10
(3)	(746,177.00)	P&L and Cash Activity

	24	E
	24	E
	48	Σ of E's
	15.50	Commission and Fees rate
(5)	744.00	Total Fees (Receipts)
(4)	596,160.00	Proceeds from positions (Receipts)
(5)	744.00	Total Fees (Receipts)
	596,904.00	Futures P&L per ADM statement

(6) (195.48) Interest from ADM



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

* * * * * YOUR ACTIVITY THIS MONTH * * * * *									
DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT	
4/01/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		193,875.50	
4/05/0			WTRF OUT		CASH	US	389,376.00		
4/06/0			WTRF OUT		CASH	US	393,489.00		
4/07/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		339,038.00	
4/08/0			03/10 INTEREST CREDIT INTEREST		CR INT	US		195.48	
4/08/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		147,716.00	
4/09/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		197,091.52	
4/13/0			WTRF OUT		CASH	US	211,691.00		
4/14/0			WTRF OUT		CASH	US	227,038.00		
4/16/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		366,610.00	
4/19/0			WTRF OUT		CASH	US	105,846.00		
4/20/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		158,395.00	
4/23/0			WTRF OUT		CASH	US	344,249.00		
4/26/0			WTRF OUT		CASH	US	228,763.00		
4/27/0	24	24	MAY 10 NATURAL GAS	C	P&S	US	596,904.00		
4/27/0		12	PUT MAY 10 NATURAL GAS	6500 C	EXER/ASSN	US		.00	
4/27/0		6	PUT MAY 10 NATURAL GAS	6800 C	EXER/ASSN	US		.00	
4/27/0		6	PUT MAY 10 NATURAL GAS	7000 C	EXER/ASSN	US		.00	
4/28/0	6		CALL MAY 10 NATURAL GAS	9100 C	EXPIRE	US		.00	
4/28/0	12		CALL MAY 10 NATURAL GAS	9150 C	EXPIRE	US		.00	
4/28/0	19		CALL MAY 10 NATURAL GAS	9250 C	EXPIRE	US		.00	
4/28/0	6		CALL MAY 10 NATURAL GAS	9350 C	EXPIRE	US		.00	
4/28/0	18		CALL MAY 10 NATURAL GAS	10250 C	EXPIRE	US		.00	
4/28/0		37	CALL MAY 10 NATURAL GAS	13250 C	EXPIRE	US		.00	
4/28/0		6	CALL MAY 10 NATURAL GAS	16000 C	EXPIRE	US		.00	
4/29/0			WTRF OUT		CASH	US	129,343.00		
4/30/0	17		CALL MAY 11 NYM NAT GAS E 6100	C	NET PREM	US	58,063.50		

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE

**ADM INVESTOR SERVICES, INC.**

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 2

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
4/30/0			WIRE TRANSFER REC WIRE TRANSFER RECEIVED		WIREREC	US		588,342.00
***** POSITIONS IN YOUR ACCOUNT *****								
4/30/0	17 17*		CALL MAY 11 NYM NAT GAS E 6100 OPTION MARKET VALUE EXPIRE 4/26/11 AVERAGE LONG: .340 LAST TRADE DATE: 4/26/11	C	.3400 .3344	US		56,848.00 56,848.00*
3/30/0	14 14*		CALL DEC 10 NYM NAT GAS E 6200 OPTION MARKET VALUE EXPIRE 11/23/10 AVERAGE LONG: .305 LAST TRADE DATE: 11/23/10	C	.3050 .2425	US		33,950.00 33,950.00*
3/31/0	26 26*		CALL APR 11 NYM NAT GAS E 6200 OPTION MARKET VALUE EXPIRE 3/28/11 AVERAGE LONG: .300 LAST TRADE DATE: 3/28/11	C	.3000 .2928	US		76,128.00 76,128.00*
3/31/0	11 11*		CALL NOV 10 NYM NAT GAS E 6400 OPTION MARKET VALUE EXPIRE 10/26/10 AVERAGE LONG: .185 LAST TRADE DATE: 10/26/10	C	.1850 .1353	US		14,883.00 14,883.00*
3/24/0	16 16*		CALL JAN 11 NYM NAT GAS E 6600 OPTION MARKET VALUE EXPIRE 12/27/10 AVERAGE LONG: .332 LAST TRADE DATE: 12/27/10	C	.3320 .2451	US		39,216.00 39,216.00*
3/17/0	10 10*		CALL NOV 10 NYM NAT GAS E 6750 OPTION MARKET VALUE EXPIRE 10/26/10 AVERAGE LONG: .207 LAST TRADE DATE: 10/26/10	C	.2070 .0985	US		9,850.00 9,850.00*
3/24/0	11 11*		CALL FEB 11 NYM NAT GAS E 6850 OPTION MARKET VALUE EXPIRE 1/26/11 AVERAGE LONG: .310 LAST TRADE DATE: 1/26/11	C	.3100 .2239	US		24,629.00 24,629.00*

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS
CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS.

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 3

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
3/15/0	10		CALL MAR 11 NYM NAT GAS E 7000	C	.3300	US		22,230.00
	10*		OPTION MARKET VALUE		.2223			22,230.00*
			EXPIRE 2/23/11					
			AVERAGE LONG:		.330			
			LAST TRADE DATE:		2/23/11			
3/10/0	13		CALL DEC 10 NYM NAT GAS E 7150	C	.2200	US		13,260.00
	13*		OPTION MARKET VALUE		.1020			13,260.00*
			EXPIRE 11/23/10					
			AVERAGE LONG:		.220			
			LAST TRADE DATE:		11/23/10			
2/24/0	15		CALL JAN 11 NYM NAT GAS E 7650	C	.3650	US		15,465.00
	15*		OPTION MARKET VALUE		.1031			15,465.00*
			EXPIRE 12/27/10					
			AVERAGE LONG:		.365			
			LAST TRADE DATE:		12/27/10			
2/23/0	12		CALL FEB 11 NYM NAT GAS E 7750	C	.3650	US		13,620.00
	12*		OPTION MARKET VALUE		.1135			13,620.00*
			EXPIRE 1/26/11					
			AVERAGE LONG:		.365			
			LAST TRADE DATE:		1/26/11			
3/02/0	18		CALL MAR 11 NYM NAT GAS E 8500	C	.2300	US		14,418.00
	18*		OPTION MARKET VALUE		.0801			14,418.00*
			EXPIRE 2/23/11					
			AVERAGE LONG:		.230			
			LAST TRADE DATE:		2/23/11			
1/28/0	15		CALL JAN 11 NYM NAT GAS E 9200	C	.2600	US		4,170.00
	15*		OPTION MARKET VALUE		.0278			4,170.00*
			EXPIRE 12/27/10					
			AVERAGE LONG:		.260			
			LAST TRADE DATE:		12/27/10			
1/29/0	12		CALL FEB 11 NYM NAT GAS E 9350	C	.2640	US		3,996.00
	12*		OPTION MARKET VALUE		.0333			3,996.00*
			EXPIRE 1/26/11					
			AVERAGE LONG:		.264			
			LAST TRADE DATE:		1/26/11			
10/20/8	18	PUT	SEP 10 NATURAL GAS 5600	C	.300	US	266,940.00	
	18*		OPTION MARKET VALUE		1.483		266,940.00*	
			249,300.00- SIM EXPIRE 8/26/10					
			AVERAGE SHORT:		.300			
			LAST TRADE DATE:		8/26/10			

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 4

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
10/22/8		17	PUT AUG 10 NATURAL GAS 6000	C	.300	US	317,560.00	
		17*	OPTION MARKET VALUE		1.868		317,560.00*	
			313,990.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 7/27/10					
10/07/8		18	PUT OCT 10 NATURAL GAS 6000	C	.200	US	323,280.00	
		18*	OPTION MARKET VALUE		1.796		323,280.00*	
			300,600.00- SIM EXPIRE 9/27/10					
			AVERAGE SHORT: .200					
			LAST TRADE DATE: 9/27/10					
9/04/8		7	PUT JUN 10 NATURAL GAS 6500	C	.150	US	180,600.00	
9/05/8		6	PUT JUN 10 NATURAL GAS 6500	C	.150	US	154,800.00	
		13*	OPTION MARKET VALUE		2.580		335,400.00*	
			335,400.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 5/25/10					
9/04/8		5	PUT JUL 10 NATURAL GAS 6500	C	.150	US	122,550.00	
9/05/8		6	PUT JUL 10 NATURAL GAS 6500	C	.150	US	147,060.00	
		11*	OPTION MARKET VALUE		2.451		269,610.00*	
			269,500.00- SIM EXPIRE 6/25/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 6/25/10					
9/04/8		6	PUT AUG 10 NATURAL GAS 6500	C	.150	US	141,300.00	
9/05/8		5	PUT AUG 10 NATURAL GAS 6500	C	.150	US	117,750.00	
		11*	OPTION MARKET VALUE		2.355		259,050.00*	
			258,170.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT: .150					
			LAST TRADE DATE: 7/27/10					
9/29/8		17	PUT OCT 10 NATURAL GAS 6500	C	.300	US	382,160.00	
		17*	OPTION MARKET VALUE		2.248		382,160.00*	
			368,900.00- SIM EXPIRE 9/27/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 9/27/10					
7/28/8		7	PUT JUN 10 NATURAL GAS 6800	C	.340	US	201,600.00	
		7*	OPTION MARKET VALUE		2.880		201,600.00*	
			201,600.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT: .340					
			LAST TRADE DATE: 5/25/10					
8/11/8		6	PUT JUN 10 NATURAL GAS 7000	C	.300	US	184,800.00	
		6*	OPTION MARKET VALUE		3.080		184,800.00*	
			184,800.00- SIM EXPIRE 5/25/10					
			AVERAGE SHORT: .300					
			LAST TRADE DATE: 5/25/10					

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 5

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
8/01/8		5	PUT JUL 10 NATURAL GAS	7000	C	.270	US	147,500.00
8/11/8		6	PUT JUL 10 NATURAL GAS	7000	C	.330	US	177,000.00
		11*	OPTION MARKET VALUE			2.950		324,500.00*
			324,500.00- SIM EXPIRE 6/25/10					
			AVERAGE SHORT: .302					
			LAST TRADE DATE: 6/25/10					
8/01/8		6	PUT AUG 10 NATURAL GAS	7000	C	.280	US	170,940.00
8/20/8		5	PUT AUG 10 NATURAL GAS	7000	C	.350	US	142,450.00
		11*	OPTION MARKET VALUE			2.849		313,390.00*
			313,170.00- SIM EXPIRE 7/27/10					
			AVERAGE SHORT: .311					
			LAST TRADE DATE: 7/27/10					
8/29/8		12	PUT SEP 10 NATURAL GAS	7000	C	.400	US	336,000.00
		12*	OPTION MARKET VALUE			2.800		336,000.00*
			334,200.00- SIM EXPIRE 8/26/10					
			AVERAGE SHORT: .400					
			LAST TRADE DATE: 8/26/10					
10/20/8	18		CALL SEP 10 NATURAL GAS	8500	C	.965	US	360.00
	18*		OPTION MARKET VALUE			.002		360.00*
			EXPIRE 8/26/10					
			AVERAGE LONG: .965					
			LAST TRADE DATE: 8/26/10					
11/04/9	2		CALL NOV 10 NATURAL GAS	8850	C	.330	US	280.00
	2*		OPTION MARKET VALUE			.014		280.00*
			EXPIRE 10/26/10					
			AVERAGE LONG: .330					
			LAST TRADE DATE: 10/26/10					
10/22/8	17		CALL AUG 10 NATURAL GAS	8900	C	.770	US	170.00
	17*		OPTION MARKET VALUE			.001		170.00*
			EXPIRE 7/27/10					
			AVERAGE LONG: .770					
			LAST TRADE DATE: 7/27/10					
9/29/8	17		CALL OCT 10 NATURAL GAS	9000	C	1.040	US	1,530.00
	17*		OPTION MARKET VALUE			.009		1,530.00*
			EXPIRE 9/27/10					
			AVERAGE LONG: 1.040					
			LAST TRADE DATE: 9/27/10					
12/01/9	28		CALL DEC 10 NATURAL GAS	9000	C	.360	US	5,040.00
	28*		OPTION MARKET VALUE			.018		5,040.00*
			EXPIRE 11/23/10					
			AVERAGE LONG: .360					

ADM INVESTOR SERVICES, INC. is a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 6

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
8/20/8	5		CALL AUG 10 NATURAL GAS	9100	C	1.070	US	50.00
	5*		OPTION MARKET VALUE			.001		50.00*
			EXPIRE 7/27/10					
			AVERAGE LONG: 1.070					
			LAST TRADE DATE: 7/27/10					
7/28/8	7		CALL JUN 10 NATURAL GAS	9250	C	1.009	US	70.00
	7*		OPTION MARKET VALUE			.001		70.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: 1.009					
			LAST TRADE DATE: 5/25/10					
8/29/8	12		CALL SEP 10 NATURAL GAS	9300	C	1.115	US	120.00
	12*		OPTION MARKET VALUE			.001		120.00*
			EXPIRE 8/26/10					
			AVERAGE LONG: 1.115					
			LAST TRADE DATE: 8/26/10					
10/14/8	20		CALL JUN 10 NATURAL GAS	9350	C	.530	US	200.00
	20*		OPTION MARKET VALUE			.001		200.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: .530					
			LAST TRADE DATE: 5/25/10					
8/11/8	6		CALL JUN 10 NATURAL GAS	9400	C	.825	US	60.00
9/05/8	6		CALL JUN 10 NATURAL GAS	9400	C	.660	US	60.00
	12*		OPTION MARKET VALUE			.001		120.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: .742					
			LAST TRADE DATE: 5/25/10					
10/14/8	16		CALL JUL 10 NATURAL GAS	9400	C	.565	US	160.00
	16*		OPTION MARKET VALUE			.001		160.00*
			EXPIRE 6/25/10					
			AVERAGE LONG: .565					
			LAST TRADE DATE: 6/25/10					
9/04/8	7		CALL JUN 10 NATURAL GAS	9500	C	.660	US	70.00
	7*		OPTION MARKET VALUE			.001		70.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: .660					
			LAST TRADE DATE: 5/25/10					
9/04/8	5		CALL JUL 10 NATURAL GAS	9500	C	.660	US	50.00
9/05/8	6		CALL JUL 10 NATURAL GAS	9500	C	.655	US	60.00
	11*		OPTION MARKET VALUE			.001		110.00*
			EXPIRE 6/25/10					
			AVERAGE LONG: .657					

ADM INVESTOR SERVICES, INC. is a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE


ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 7

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
8/11/8	6		CALL JUL 10 NATURAL GAS	9650	C	.855	US	60.00
	6*		OPTION MARKET VALUE			.001		60.00*
			EXPIRE 6/25/10					
			AVERAGE LONG: .855					
			LAST TRADE DATE: 6/25/10					
8/01/8	5		CALL JUL 10 NATURAL GAS	9800	C	.990	US	50.00
	5*		OPTION MARKET VALUE			.001		50.00*
			EXPIRE 6/25/10					
			AVERAGE LONG: .990					
			LAST TRADE DATE: 6/25/10					
8/01/8	6		CALL AUG 10 NATURAL GAS	9900	C	1.081	US	60.00
	6*		OPTION MARKET VALUE			.001		60.00*
			EXPIRE 7/27/10					
			AVERAGE LONG: 1.081					
			LAST TRADE DATE: 7/27/10					
9/05/8	5		CALL AUG 10 NATURAL GAS	9950	C	.650	US	50.00
	5*		OPTION MARKET VALUE			.001		50.00*
			EXPIRE 7/27/10					
			AVERAGE LONG: .650					
			LAST TRADE DATE: 7/27/10					
10/30/8	20		CALL JUN 10 NATURAL GAS	10000	C	.470	US	200.00
	20*		OPTION MARKET VALUE			.001		200.00*
			EXPIRE 5/25/10					
			AVERAGE LONG: .470					
			LAST TRADE DATE: 5/25/10					
9/04/8	6		CALL AUG 10 NATURAL GAS	10000	C	.660	US	60.00
	6*		OPTION MARKET VALUE			.001		60.00*
			EXPIRE 7/27/10					
			AVERAGE LONG: .660					
			LAST TRADE DATE: 7/27/10					
10/07/8	18		CALL OCT 10 NATURAL GAS	10000	C	.700	US	720.00
	18*		OPTION MARKET VALUE			.004		720.00*
			EXPIRE 9/27/10					
			AVERAGE LONG: .700					
			LAST TRADE DATE: 9/27/10					
10/20/8	26		CALL OCT 10 NATURAL GAS	11500	C	.510	US	260.00
	26*		OPTION MARKET VALUE			.001		260.00*
			EXPIRE 9/27/10					
			AVERAGE LONG: .510					
			LAST TRADE DATE: 9/27/10					

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 8

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC WEALTH MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
11/03/8	30		CALL NOV 10 NATURAL GAS 12250	C	.480	US		300.00
	30*		OPTION MARKET VALUE		.001			300.00*
			EXPIRE 10/26/10					
			AVERAGE LONG:		.480			
			LAST TRADE DATE:		10/26/10			
9/05/8	11		CALL SEP 10 NATURAL GAS 12800	C	.340	US		110.00
	11*		OPTION MARKET VALUE		.001			110.00*
			EXPIRE 8/26/10					
			AVERAGE LONG:		.340			
			LAST TRADE DATE:		8/26/10			
10/14/8		20	CALL JUN 10 NATURAL GAS 13000	C	.080	US	200.00	
10/30/8		20	CALL JUN 10 NATURAL GAS 13000	C	.180	US	200.00	
		40*	OPTION MARKET VALUE		.001		400.00*	
			EXPIRE 5/25/10					
			AVERAGE SHORT:		.130			
			LAST TRADE DATE:		5/25/10			
10/14/8		16	CALL JUL 10 NATURAL GAS 13000	C	.100	US	160.00	
		16*	OPTION MARKET VALUE		.001		160.00*	
			EXPIRE 6/25/10					
			AVERAGE SHORT:		.100			
			LAST TRADE DATE:		6/25/10			
10/20/8		18	CALL SEP 10 NATURAL GAS 13950	C	.200	US	180.00	
		18*	OPTION MARKET VALUE		.001		180.00*	
			EXPIRE 8/26/10					
			AVERAGE SHORT:		.200			
			LAST TRADE DATE:		8/26/10			
10/22/8		17	CALL AUG 10 NATURAL GAS 14000	C	.170	US	170.00	
		17*	OPTION MARKET VALUE		.001		170.00*	
			EXPIRE 7/27/10					
			AVERAGE SHORT:		.170			
			LAST TRADE DATE:		7/27/10			
8/20/8		5	CALL AUG 10 NATURAL GAS 14800	C	.200	US	50.00	
		5*	OPTION MARKET VALUE		.001		50.00*	
			EXPIRE 7/27/10					
			AVERAGE SHORT:		.200			
			LAST TRADE DATE:		7/27/10			
8/01/8		5	CALL JUL 10 NATURAL GAS 15000	C	.200	US	50.00	
		5*	OPTION MARKET VALUE		.001		50.00*	
			EXPIRE 6/25/10					
			AVERAGE SHORT:		.200			
			LAST TRADE DATE:		6/25/10			

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE



ADM INVESTOR SERVICES, INC.

Chicago Board of Trade Building
141 W. Jackson Blvd. • Suite 1600A
Chicago, Illinois 60604-3190

MONTHLY COMMODITY STATEMENT

PAGE 9

STATEMENT DATE: APR 30, 2010

ACCOUNT NUMBER: 121 X2068

SALESMAN NUMBER: 121 X121

INTRODUCED BY: RBC-WEALTH-MANAGEMENT
(704) 264-2767

PIEDMONT NATURAL GAS CO
SOUTH CAROLINA ACCOUNT
ATTN ROB THORNTON
PO BOX 33068
CHARLOTTE NC 28233-3060

IF YOU HAVE ANY QUESTIONS OR ISSUES
REGARDING YOUR STATEMENT THAT YOU
ARE UNABLE TO RESOLVE WITH YOUR BROKER,
PLEASE CONTACT ADMIS CUSTOMER SERVICE AT
1/800/654-0461 or 312/242-7200.

DATE	LONG/BUY	SHRT/SELL	DESCRIPTION	EX	PRICE/LEGND	CC	DEBIT	CREDIT
8/01/8		6	CALL AUG 10 NATURAL GAS 15000	C	.250	US	60.00	
		6*	OPTION MARKET VALUE		.001		60.00*	
			EXPIRE 7/27/10					
			AVERAGE SHORT: .250					
			LAST TRADE DATE: 7/27/10					
9/29/8		17	CALL OCT 10 NATURAL GAS 15000	C	.230	US	170.00	
10/20/8		26	CALL OCT 10 NATURAL GAS 15000	C	.200	US	260.00	
		43*	OPTION MARKET VALUE		.001		430.00*	
			EXPIRE 9/27/10					
			AVERAGE SHORT: .211					
			LAST TRADE DATE: 9/27/10					
7/28/8		7	CALL JUN 10 NATURAL GAS 16000	C	.140	US	70.00	
		7*	OPTION MARKET VALUE		.001		70.00*	
			EXPIRE 5/25/10					
			AVERAGE SHORT: .140					
			LAST TRADE DATE: 5/25/10					
8/29/8		12	CALL SEP 10 NATURAL GAS 16000	C	.200	US	120.00	
		12*	OPTION MARKET VALUE		.001		120.00*	
			EXPIRE 8/26/10					
			AVERAGE SHORT: .200					
			LAST TRADE DATE: 8/26/10					
11/03/8		30	CALL NOV 10 NATURAL GAS 16000	C	.170	US	300.00	
		30*	OPTION MARKET VALUE		.001		300.00*	
			EXPIRE 10/26/10					
			AVERAGE SHORT: .170					
			LAST TRADE DATE: 10/26/10					
			*** SEG USD ***					
1. BEGINNING ACCT BALANCE			4,506,195.50					
2. P&L AND CASH ACTIVITY			693,499.00-					
3. ENDING ACCT BALANCE			3,812,696.50					
4. NET FUTURES P&L			596,904.00-					
5. NET OPTION PREMIUM			58,063.50-					
8. OPTIONS MARKET VALUE			3,163,467.00-					
9. ACCT VALUE AT MARKET			649,229.50					
11. CONVERTED ACCT VALUE US			649,229.50					
			*** CURRENT MONTH ***					
			*** YEAR-TO-DATE ***					
FUTURES P&L	US		596,904.00-				2,214,045.00-	
OPTION PREMIUM	US		58,063.50-				582,100.00-	

ADM INVESTOR SERVICES, INC. a wholly owned subsidiary of the Archer Daniels Midland Company.

PLEASE REPORT ANY DIFFERENCES OR OBJECTIONS IMMEDIATELY. YOUR FAILURE TO IMMEDIATELY EXERCISE YOUR RIGHT TO HAVE DIFFERENCES OR OBJECTIONS CORRECTED WILL BE DEEMED YOUR AGREEMENT THAT THIS STATEMENT IS CORRECT AND RATIFIED.

RETAIN FOR TAX RECORDS

SUBJECT TO TERMS AND CONDITIONS ON REVERSE SIDE

CODED SYMBOLS ARE EXPLAINED ON REVERSE SIDE

South Carolina			
Report as of 4/30/2010 Close			
Period	Original Purchase Cost/Proceeds	Realized Value	Net Value Realized Gain or (Loss)
Closed Positions - May-2002/April-2003 Review	\$949,450	\$2,424,270	\$1,474,820
Closed Positions - May-2003/April-2004 Review	\$1,065,640	\$400,810	(\$664,830)
Closed Positions - May-2004/April-2005 Review	\$851,680	\$795,290	(\$56,390)
Closed Positions - May-2005/April-2006 Review	\$2,463,690	\$4,925,500	\$2,461,810
Closed Positions - May-2006/April-2007 Review	\$3,369,220	(\$1,385,730)	(\$4,754,950)
Closed Positions - May-2007/April-2008 Review	\$2,908,420	\$1,159,981	(\$1,748,439)
Closed Positions - May-2008/April-2009 Review	\$3,446,030	(\$6,147,835)	(\$9,593,865)
Closed Positions - May-2009/April-2010 Review	\$3,599,735	(\$12,587,530)	(\$16,187,265)
Closed Positions - May-2010/May-2010 Review	\$258,240	(\$596,160)	(\$854,400)
Total Closed Positions Review Periods	\$18,912,105	(\$11,011,404)	(\$29,923,509)
Open Positions Total	\$1,855,790	(\$3,163,467)	(\$5,019,257)
Closed/Open Position TOTALS	\$20,767,895	(\$14,174,871)	(\$34,942,766)

South Carolina May-2010/May-2010 Review
Report as of 4/30/2010 Close

Period	Tool	Counter-party	Original Trade Date	MMBtus Purchased Per Month	Strike/ Fixed Price	Purchase Price	Purchase Cost/ Proceeds	Trade / Expiration Date	Expiration Price	Realized Value	Net Value Realized Gain or (Loss)	Fees
May-10	Call	NYMEX	7/28/2008	60,000	\$9.10	\$1.009	\$60,540	4/27/2010	\$0.000	\$0	(\$60,540)	\$93.00
May-10	Put	NYMEX	7/28/2008	60,000	\$6.80	(\$0.340)	(\$20,400)	4/27/2010	\$0.000	\$0	\$20,400	\$93.00
May-10	Call (Sold)	NYMEX	7/28/2008	60,000	\$16.00	(\$0.140)	(\$8,400)	4/27/2010	\$0.000	\$0	\$8,400	\$93.00
May-10	Call	NYMEX	8/11/2008	60,000	\$9.35	\$0.820	\$49,200	4/27/2010	\$0.000	\$0	(\$49,200)	\$93.00
May-10	Put	NYMEX	8/11/2008	60,000	\$7.00	(\$0.300)	(\$18,000)	4/27/2010	\$0.000	\$0	\$18,000	\$93.00
May-10	Call	NYMEX	9/4/2008	60,000	\$9.15	\$0.660	\$39,600	4/27/2010	\$0.000	\$0	(\$39,600)	\$93.00
May-10	Put	NYMEX	9/4/2008	60,000	\$6.50	(\$0.150)	(\$9,000)	4/27/2010	\$0.000	\$0	\$9,000	\$93.00
May-10	Call	NYMEX	9/5/2008	60,000	\$9.15	\$0.660	\$39,600	4/27/2010	\$0.000	\$0	(\$39,600)	\$93.00
May-10	Put	NYMEX	9/5/2008	60,000	\$6.50	(\$0.150)	(\$9,000)	4/27/2010	\$0.000	\$0	\$9,000	\$93.00
May-10	Call	NYMEX	10/14/2008	190,000	\$9.25	\$0.530	\$100,700	4/27/2010	\$0.000	\$0	(\$100,700)	\$294.50
May-10	Call (Sold)	NYMEX	10/14/2008	190,000	\$13.25	(\$0.080)	(\$15,200)	4/27/2010	\$0.000	\$0	\$15,200	\$294.50
May-10	Call	NYMEX	10/30/2008	180,000	\$10.25	\$0.410	\$73,800	4/27/2010	\$0.000	\$0	(\$73,800)	\$279.00
May-10	Call (Sold)	NYMEX	10/30/2008	180,000	\$13.25	(\$0.140)	(\$25,200)	4/27/2010	\$0.000	\$0	\$25,200	\$279.00
May-10	FUTURES	NYMEX	4/27/2010	60,000	\$0.00	\$4.216	\$0	4/27/2010	\$4.271	(\$155,040)	(\$155,040)	\$186.00
May-10	FUTURES	NYMEX	4/27/2010	60,000	\$0.00	\$4.216	\$0	4/27/2010	\$4.271	(\$167,040)	(\$167,040)	\$186.00
May-10	FUTURES	NYMEX	4/27/2010	60,000	\$0.00	\$4.216	\$0	4/27/2010	\$4.271	(\$137,040)	(\$137,040)	\$186.00
May-10	FUTURES	NYMEX	4/27/2010	60,000	\$0.00	\$4.216	\$0	4/27/2010	\$4.271	(\$137,040)	(\$137,040)	\$186.00
SUMMARY:				1,520,000			\$258,240			(\$596,160)	(\$854,400)	\$2,728.00

Open Positions - South Carolina											
Report as of 4/30/2010 Close											
Period	Tool	Counter party	Trade Date	MMBtus Purchased Per Month	Strike/Fixed Price	Purchase Price	Purchase Cost/Proceeds	Trade / Expiration Date	NYMEX Market Price	Market Value	Net Value vs. Current Market Value
Jun-10 Call		NYMEX	7/28/2008	70,000	\$9.25	\$1.01	\$70,630	5/25/2010	\$0.001	\$70	(\$70,560)
Jun-10 Put		NYMEX	7/28/2008	70,000	\$6.80	(\$0.34)	(\$23,800)	5/25/2010	(\$2.880)	(\$201,600)	(\$177,800)
Jun-10 Call (Sold)		NYMEX	7/28/2008	70,000	\$16.00	(\$0.14)	(\$9,800)	5/25/2010	(\$0.001)	(\$70)	\$9,730
Jun-10 Call		NYMEX	8/11/2008	60,000	\$9.40	\$0.83	\$49,500	5/25/2010	\$0.001	\$60	(\$49,440)
Jun-10 Put		NYMEX	8/11/2008	60,000	\$7.00	(\$0.30)	(\$18,000)	5/25/2010	(\$3.080)	(\$184,800)	(\$166,800)
Jun-10 Call		NYMEX	9/4/2008	70,000	\$9.50	\$0.66	\$46,200	5/25/2010	\$0.001	\$70	(\$46,130)
Jun-10 Put		NYMEX	9/4/2008	70,000	\$6.50	(\$0.15)	(\$10,500)	5/25/2010	(\$2.580)	(\$180,600)	(\$170,100)
Jun-10 Call		NYMEX	9/5/2008	60,000	\$9.40	\$0.66	\$39,600	5/25/2010	\$0.001	\$60	(\$39,540)
Jun-10 Put		NYMEX	9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	5/25/2010	(\$2.580)	(\$154,800)	(\$145,800)
Jun-10 Call		NYMEX	10/14/2008	200,000	\$9.35	\$0.53	\$106,000	5/25/2010	\$0.001	\$200	(\$105,800)
Jun-10 Call (Sold)		NYMEX	10/14/2008	200,000	\$13.00	(\$0.08)	(\$16,000)	5/25/2010	(\$0.001)	(\$200)	\$15,800
Jun-10 Call		NYMEX	10/30/2008	200,000	\$10.00	\$0.47	\$94,000	5/25/2010	\$0.001	\$200	(\$93,800)
Jun-10 Call (Sold)		NYMEX	10/30/2008	200,000	\$13.00	(\$0.18)	(\$36,000)	5/25/2010	(\$0.001)	(\$200)	\$35,800
Jul-10 Call		NYMEX	8/1/2008	50,000	\$9.80	\$0.99	\$49,500	6/25/2010	\$0.001	\$50	(\$49,450)
Jul-10 Put		NYMEX	8/1/2008	50,000	\$7.00	(\$0.27)	(\$13,500)	6/25/2010	(\$2.950)	(\$147,500)	(\$134,000)
Jul-10 Call (Sold)		NYMEX	8/1/2008	50,000	\$15.00	(\$0.20)	(\$10,000)	6/25/2010	(\$0.001)	(\$50)	\$9,950
Jul-10 Call		NYMEX	8/11/2008	60,000	\$9.65	\$0.86	\$51,300	6/25/2010	\$0.001	\$60	(\$51,240)
Jul-10 Put		NYMEX	8/11/2008	60,000	\$7.00	(\$0.33)	(\$19,800)	6/25/2010	(\$2.950)	(\$177,000)	(\$157,200)
Jul-10 Call		NYMEX	9/4/2008	50,000	\$9.50	\$0.66	\$33,000	6/25/2010	\$0.001	\$50	(\$32,950)
Jul-10 Put		NYMEX	9/4/2008	50,000	\$6.50	(\$0.15)	(\$7,500)	6/25/2010	(\$2.451)	(\$122,550)	(\$115,050)
Jul-10 Call		NYMEX	9/5/2008	60,000	\$9.50	\$0.66	\$39,300	6/25/2010	\$0.001	\$60	(\$39,240)
Jul-10 Put		NYMEX	9/5/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	6/25/2010	(\$2.451)	(\$147,060)	(\$138,060)
Jul-10 Call		NYMEX	10/14/2008	160,000	\$9.40	\$0.57	\$90,400	6/25/2010	\$0.001	\$160	(\$90,240)
Jul-10 Call (Sold)		NYMEX	10/14/2008	160,000	\$13.00	(\$0.10)	(\$16,000)	6/25/2010	(\$0.001)	(\$160)	\$15,840
Aug-10 Call		NYMEX	8/1/2008	60,000	\$9.90	\$1.08	\$64,860	7/27/2010	\$0.001	\$60	(\$64,800)
Aug-10 Put		NYMEX	8/1/2008	60,000	\$7.00	(\$0.28)	(\$16,800)	7/27/2010	(\$2.849)	(\$170,940)	(\$154,140)
Aug-10 Call (Sold)		NYMEX	8/1/2008	60,000	\$15.00	(\$0.25)	(\$15,000)	7/27/2010	(\$0.001)	(\$60)	\$14,940
Aug-10 Call		NYMEX	8/20/2008	50,000	\$9.10	\$1.07	\$53,500	7/27/2010	\$0.001	\$50	(\$53,450)
Aug-10 Put		NYMEX	8/20/2008	50,000	\$7.00	(\$0.35)	(\$17,500)	7/27/2010	(\$2.849)	(\$142,450)	(\$124,950)
Aug-10 Call (Sold)		NYMEX	8/20/2008	50,000	\$14.80	(\$0.20)	(\$10,000)	7/27/2010	(\$0.001)	(\$50)	\$9,950
Aug-10 Call		NYMEX	9/4/2008	60,000	\$10.00	\$0.66	\$39,600	7/27/2010	\$0.001	\$60	(\$39,540)
Aug-10 Put		NYMEX	9/4/2008	60,000	\$6.50	(\$0.15)	(\$9,000)	7/27/2010	(\$2.355)	(\$141,300)	(\$132,300)
Aug-10 Call		NYMEX	9/5/2008	50,000	\$9.95	\$0.65	\$32,500	7/27/2010	\$0.001	\$50	(\$32,450)
Aug-10 Put		NYMEX	9/5/2008	50,000	\$6.50	(\$0.15)	(\$7,500)	7/27/2010	(\$2.355)	(\$117,750)	(\$110,250)
Aug-10 Call		NYMEX	10/22/2008	170,000	\$8.90	\$0.77	\$130,900	7/27/2010	\$0.001	\$170	(\$130,730)
Aug-10 Put		NYMEX	10/22/2008	170,000	\$6.00	(\$0.30)	(\$51,000)	7/27/2010	(\$1.868)	(\$317,560)	(\$266,560)
Aug-10 Call (Sold)		NYMEX	10/22/2008	170,000	\$14.00	(\$0.17)	(\$28,900)	7/27/2010	(\$0.001)	(\$170)	\$28,730
Sep-10 Call		NYMEX	8/29/2008	120,000	\$9.30	\$1.12	\$133,800	8/26/2010	\$0.001	\$120	(\$133,680)
Sep-10 Put		NYMEX	8/29/2008	120,000	\$7.00	(\$0.40)	(\$48,000)	8/26/2010	(\$2.800)	(\$336,000)	(\$288,000)
Sep-10 Call (Sold)		NYMEX	8/29/2008	120,000	\$16.00	(\$0.20)	(\$24,000)	8/26/2010	(\$0.001)	(\$120)	\$23,880
Sep-10 Call		NYMEX	9/5/2008	110,000	\$12.80	\$0.34	\$37,400	8/26/2010	\$0.001	\$110	(\$37,290)
Sep-10 Call		NYMEX	10/20/2008	180,000	\$8.50	\$0.97	\$173,700	8/26/2010	\$0.002	\$360	(\$173,340)
Sep-10 Put		NYMEX	10/20/2008	180,000	\$5.60	(\$0.30)	(\$54,000)	8/26/2010	(\$1.483)	(\$266,940)	(\$212,940)
Sep-10 Call (Sold)		NYMEX	10/20/2008	180,000	\$13.95	(\$0.20)	(\$36,000)	8/26/2010	(\$0.001)	(\$180)	\$35,820
Oct-10 Call		NYMEX	9/29/2008	170,000	\$9.00	\$1.04	\$176,800	9/27/2010	\$0.009	\$1,530	(\$175,270)
Oct-10 Put		NYMEX	9/29/2008	170,000	\$6.50	(\$0.30)	(\$51,000)	9/27/2010	(\$2.248)	(\$382,160)	(\$331,160)
Oct-10 Call (Sold)		NYMEX	9/29/2008	170,000	\$15.00	(\$0.23)	(\$39,100)	9/27/2010	(\$0.001)	(\$170)	\$38,930
Oct-10 Call		NYMEX	10/7/2008	180,000	\$10.00	\$0.70	\$126,000	9/27/2010	\$0.004	\$720	(\$125,280)
Oct-10 Put		NYMEX	10/7/2008	180,000	\$6.00	(\$0.20)	(\$36,000)	9/27/2010	(\$1.796)	(\$323,280)	(\$287,280)
Oct-10 Call		NYMEX	10/20/2008	260,000	\$11.50	\$0.51	\$132,600	9/27/2010	\$0.001	\$260	(\$132,340)
Oct-10 Call (Sold)		NYMEX	10/20/2008	260,000	\$15.00	(\$0.20)	(\$52,000)	9/27/2010	(\$0.001)	(\$260)	\$51,740
Nov-10 Call		NYMEX	11/3/2008	300,000	\$12.25	\$0.48	\$144,000	10/26/2010	\$0.001	\$300	(\$143,700)
Nov-10 Call (Sold)		NYMEX	11/3/2008	300,000	\$16.00	(\$0.17)	(\$51,000)	10/26/2010	(\$0.001)	(\$300)	\$50,700
Nov-10 Call		NYMEX	11/4/2009	20,000	\$8.85	\$0.33	\$6,600	10/26/2010	\$0.014	\$280	(\$6,320)
Nov-10 Call		NYMEX	3/17/2010	100,000	\$6.75	\$0.21	\$20,700	10/26/2010 E	\$0.099	\$9,850	(\$10,850)
Nov-10 Call		NYMEX	3/31/2010	110,000	\$6.40	\$0.19	\$20,350	10/26/2010 E	\$0.135	\$14,883	(\$5,467)
Dec-10 Call		NYMEX	12/1/2009	280,000	\$9.00	\$0.36	\$100,800	11/23/2010	\$0.018	\$5,040	(\$95,760)
Dec-10 Call		NYMEX	3/10/2010	130,000	\$7.15	\$0.22	\$28,600	11/23/2010 E	\$0.102	\$13,260	(\$15,340)
Dec-10 Call		NYMEX	3/30/2010	140,000	\$6.20	\$0.31	\$42,700	11/23/2010 E	\$0.243	\$33,950	(\$8,750)
Jan-11 Call		NYMEX	1/28/2010	150,000	\$9.20	\$0.26	\$39,000	12/27/2010 E	\$0.028	\$4,170	(\$34,830)
Jan-11 Call		NYMEX	2/24/2010	150,000	\$7.65	\$0.37	\$54,750	12/27/2010 E	\$0.103	\$15,465	(\$39,285)
Jan-11 Call		NYMEX	3/24/2010	160,000	\$6.60	\$0.33	\$53,120	12/27/2010 E	\$0.245	\$39,216	(\$13,904)
Feb-11 Call		NYMEX	1/29/2010	120,000	\$9.35	\$0.26	\$31,680	01/26/2011 E	\$0.033	\$3,996	(\$27,684)
Feb-11 Call		NYMEX	2/23/2010	120,000	\$7.75	\$0.37	\$43,800	01/26/2011 E	\$0.114	\$13,620	(\$30,180)
Feb-11 Call		NYMEX	3/24/2010	110,000	\$6.85	\$0.31	\$34,100	01/26/2011 E	\$0.224	\$24,629	(\$9,471)
Mar-11 Call		NYMEX	3/2/2010	180,000	\$8.50	\$0.23	\$41,400	02/23/2011 E	\$0.080	\$14,418	(\$26,982)
Mar-11 Call		NYMEX	3/15/2010	100,000	\$7.00	\$0.33	\$33,000	02/23/2011 E	\$0.222	\$22,230	(\$10,770)
Apr-11 Call		NYMEX	3/31/2010	260,000	\$6.20	\$0.30	\$78,000	03/28/2011 E	\$0.293	\$76,128	(\$1,872)
May-11 Call		NYMEX	4/30/2010	170,000	\$6.10	\$0.34	\$57,800	04/26/2011 E	\$0.334	\$56,848	(\$952)
SUMMARY:				8,560,000			1,855,790			(\$3,163,467)	(\$5,019,257)

Reviewed by: MLB 5/3/2010

South Carolina														
Report as of 4/30/2010 Close														
Month	Contracts	Counterparty	Last Day Settle (L) / Penultimate (P) / European (E)	Tool	Purchase Price	Price (GDI)	Decile	Strike / Ceiling / Floor	Price / Time	% Coverage	Cumulative Coverage	Trade Date	Max # Contracts	
Jun-10	7	NYMEX	P		Bought Call at	\$1.009	\$3.920	70th	\$9.25	P	15%	15%	7/28/2008	46
Jun-10	7	NYMEX	P		Sold Put at	(\$0.340)	\$3.920	10th	\$6.80	P	15%		7/28/2008	46
Jun-10	7	NYMEX	P	3-Way	Sold Call at	(\$0.140)	\$3.920	100th	\$16.00	P	15%		7/28/2008	46
Jun-10	6	NYMEX	P		Bought Call at	\$0.825	\$3.920	60th	\$9.40	P	13%	28%	8/11/2008	46
Jun-10	6	NYMEX	P	Collar	Sold Put at	\$0.300	\$3.920	10th	\$7.00	P	13%		8/11/2008	46
Jun-10	7	NYMEX	P		Bought Call at	\$0.660	\$3.920	60th	\$9.50	P	15%	43%	9/4/2008	46
Jun-10	7	NYMEX	P	Collar	Sold Put at	(\$0.150)	\$3.920	10th	\$6.50	P	15%		9/4/2008	46
Jun-10	6	NYMEX	P		Bought Call at	\$0.660	\$3.920	60th	\$9.40	P	13%	57%	9/5/2008	46
Jun-10	6	NYMEX	P	Collar	Sold Put at	(\$0.150)	\$3.920	10th	\$6.50	P	13%		9/5/2008	46
Jun-10	20	NYMEX	P		Bought Call at	\$0.530	\$3.920	60th	\$9.35	P	43%	100%	10/14/2008	46
Jun-10	20	NYMEX	P	Call Spread	Sold Call at	(\$0.080)	\$3.920	100th	\$13.00	P	43%		10/14/2008	46
Jun-10	20	NYMEX	P		Bought Call at	\$0.470	\$3.920	80th	\$10.00	P	43%	143%	10/30/2008	46
Jun-10	20	NYMEX	P	Call Spread	Sold Call at	(\$0.180)	\$3.920	100th	\$13.00	P	43%		10/30/2008	46
Jul-10	5	NYMEX	P		Bought Call at	\$0.990	\$4.050	70th	\$9.80	P	13%	13%	8/1/2008	38
Jul-10	5	NYMEX	P		Sold Put at	(\$0.270)	\$4.050	10th	\$7.00	P	13%		8/1/2008	38
Jul-10	5	NYMEX	P	3-Way	Sold Call at	(\$0.200)	\$4.050	100th	\$15.00	P	13%		8/1/2008	38
Jul-10	6	NYMEX	P		Bought Call at	\$0.855	\$4.050	70th	\$9.65	P	16%	29%	8/11/2008	38
Jul-10	6	NYMEX	P	Collar	Sold Put at	(\$0.330)	\$4.050	10th	\$7.00	P	16%		8/11/2008	38
Jul-10	5	NYMEX	P		Bought Call at	\$0.660	\$4.050	60th	\$9.50	P	13%	42%	9/4/2008	38
Jul-10	5	NYMEX	P	Collar	Sold Put at	(\$0.150)	\$4.050	10th	\$6.50	P	13%		9/4/2008	38
Jul-10	6	NYMEX	P		Bought Call at	\$0.655	\$4.050	60th	\$9.50	P	16%	58%	9/5/2008	38
Jul-10	6	NYMEX	P	Collar	Sold Put at	(\$0.150)	\$4.050	10th	\$6.50	P	16%		9/5/2008	38
Jul-10	16	NYMEX	P		Bought Call at	\$0.565	\$4.050	60th	\$9.40	P	42%	100%	10/14/2008	38
Jul-10	16	NYMEX	P	Call Spread	Sold Call at	(\$0.100)	\$4.050	100th	\$13.00	P	42%		10/14/2008	38
Aug-10	6	NYMEX	P		Bought Call at	\$1.081	\$4.153	70th	\$9.90	P	16%	16%	8/1/2008	38
Aug-10	6	NYMEX	P		Sold Put at	(\$0.280)	\$4.153	10th	\$7.00	P	16%		8/1/2008	38
Aug-10	6	NYMEX	P	3-Way	Sold Call at	(\$0.250)	\$4.153	100th	\$15.00	P	16%		8/1/2008	38
Aug-10	5	NYMEX	P		Bought Call at	\$1.070	\$4.153	50th	\$9.10	P	13%	29%	8/20/2008	38
Aug-10	5	NYMEX	P		Sold Put at	(\$0.350)	\$4.153	10th	\$7.00	P	13%		8/20/2008	38
Aug-10	5	NYMEX	P	3-Way	Sold Call at	(\$0.200)	\$4.153	100th	\$14.80	P	13%		8/20/2008	38
Aug-10	6	NYMEX	P		Bought Call at	\$0.660	\$4.153	70th	\$10.00	P	16%	45%	9/4/2008	38
Aug-10	6	NYMEX	P	Collar	Sold Put at	(\$0.150)	\$4.153	10th	\$6.50	P	16%		9/4/2008	38
Aug-10	5	NYMEX	P		Bought Call at	\$0.650	\$4.153	70th	\$9.95	P	13%	58%	9/5/2008	38
Aug-10	5	NYMEX	P	Collar	Sold Put at	(\$0.150)	\$4.153	10th	\$6.50	P	13%		9/5/2008	38
Aug-10	17	NYMEX	P		Bought Call at	\$0.770	\$4.153	50th	\$8.90	P	45%	103%	10/22/2008	38
Aug-10	17	NYMEX	P		Sold Put at	(\$0.300)	\$4.153	10th	\$6.00	P	45%		10/22/2008	38
Aug-10	17	NYMEX	P	3-Way	Sold Call at	(\$0.170)	\$4.153	100th	\$14.00	P	45%		10/22/2008	38
Sep-10	12	NYMEX	P		Bought Call at	\$1.115	\$4.215	60th	\$9.30	P	29%	29%	8/29/2008	41
Sep-10	12	NYMEX	P		Sold Put at	(\$0.400)	\$4.215	10th	\$7.00	P	29%		8/29/2008	41
Sep-10	12	NYMEX	P	3-Way	Sold Call at	(\$0.200)	\$4.215	100th	\$16.00	P	29%		8/29/2008	41
Sep-10	11	NYMEX	P	Call	Bought Call at	\$0.340	\$4.215	100th	\$12.80	P	27%	56%	9/5/2008	41
Sep-10	18	NYMEX	P		Bought Call at	\$0.965	\$4.215	40th	\$8.50	P	44%	100%	10/20/2008	41
Sep-10	18	NYMEX	P		Sold Put at	(\$0.300)	\$4.215	10th	\$5.60	P	44%		10/20/2008	41
Sep-10	18	NYMEX	P	3-Way	Sold Call at	(\$0.200)	\$4.215	100th	\$13.95	P	44%		10/20/2008	41
Oct-10	17	NYMEX	P		Bought Call at	\$1.040	\$4.330	40th	\$9.00	P	28%	28%	9/29/2008	61
Oct-10	17	NYMEX	P		Sold Put at	(\$0.300)	\$4.330	10th	\$6.50	P	28%		9/29/2008	61
Oct-10	17	NYMEX	P	3-Way	Sold Call at	(\$0.230)	\$4.330	100th	\$15.00	P	28%		9/29/2008	61
Oct-10	18	NYMEX	P		Bought Call at	\$0.700	\$4.330	80th	\$10.00	P	30%	57%	10/7/2008	61
Oct-10	18	NYMEX	P	Collar	Sold Put at	(\$0.200)	\$4.330	10th	\$6.00	P	30%		10/7/2008	61
Oct-10	26	NYMEX	P		Bought Call at	\$0.510	\$4.330	90th	\$11.50	P	43%	100%	10/20/2008	61
Oct-10	26	NYMEX	P	Call Spread	Sold Call at	(\$0.200)	\$4.330	100th	\$15.00	P	43%		10/20/2008	61
Nov-10	30	NYMEX	P		Bought Call at	\$0.480	\$4.731	90th	\$12.25	P	57%	57%	11/3/2008	53
Nov-10	30	NYMEX	P	Call Spread	Sold Call at	(\$0.170)	\$4.731	100th	\$16.00	P	57%		11/3/2008	53
Nov-10	2	NYMEX	P	Call	Bought Call at	\$0.330	\$4.731	90th	\$8.85	P	4%	60%	11/4/2009	53
Nov-10	10	NYMEX	P E	Call	Bought Call at	\$0.207	\$4.731	60th	\$6.75	P	19%	79%	3/17/2010	53
Nov-10	11	NYMEX	P E	Call	Bought Call at	\$0.185	\$4.731	50th	\$6.40	P	21%	100%	3/31/2010	53
Dec-10	28	NYMEX	P	Call	Bought Call at	\$0.360	\$5.164	100th	\$9.00	P	41%	41%	12/1/2009	69
Dec-10	13	NYMEX	P E	Call	Bought Call at	\$0.220	\$5.164	70th	\$7.15	P	19%	59%	3/10/2010	69
Dec-10	14	NYMEX	P E	Call	Bought Call at	\$0.305	\$5.164	50th	\$6.20	P	20%	80%	3/30/2010	69
Jan-11	15	NYMEX	P E	Call	Bought Call at	\$0.260	\$5.385	100th	\$9.20	P	20%	20%	1/28/2010	76
Jan-11	15	NYMEX	P E	Call	Bought Call at	\$0.365	\$5.385	90th	\$7.65	P	20%	39%	2/24/2010	76
Jan-11	16	NYMEX	P E	Call	Bought Call at	\$0.332	\$5.385	60th	\$6.60	P	21%	61%	3/24/2010	76
Feb-11	12	NYMEX	P E	Call	Bought Call at	\$0.264	\$5.348	100th	\$9.35	P	20%	20%	1/29/2010	59
Feb-11	12	NYMEX	P E	Call	Bought Call at	\$0.365	\$5.348	90th	\$7.75	P	20%	41%	2/23/2010	59
Feb-11	11	NYMEX	P E	Call	Bought Call at	\$0.310	\$5.348	60th	\$6.85	P	19%	59%	3/24/2010	59
Mar-11	18	NYMEX	P E	Call	Bought Call at	\$0.230	\$5.260	100th	\$8.50	P	39%	39%	3/2/2010	46
Mar-11	10	NYMEX	P E	Call	Bought Call at	\$0.330	\$5.260	70th	\$7.00	P	22%	61%	3/15/2010	46
Apr-11	26	NYMEX	P E	Call	Bought Call at	\$0.300	\$5.092	50th	\$6.20	P	60%	60%	3/31/2010	43
May-11	17	NYMEX	P E	Call	Bought Call at	\$0.340	\$5.112	50th	\$6.10	P	40%	40%	4/30/2010	43

Reviewed by: MLB 5/3/2010